

Firm Name (VVQM9017)
 RSSD ID (VVQM9001)
 Month End Date YYYYMMDD
 (VVQM9999)
 Trading Desk ID (VVQMY383)
 Trading Date (VVQMY379)

Item Metric Description

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Risk Management Measurements

Part 1 - Risk and Position Limits and Usage

A separate Risk and Position Limits and Usage Part (i.e., Part 1.2, etc.) must be submitted for each limit.

VVQM	Text		
1	Y382		
VVQM	Amount		
2.a	FC41		
2.b	FC42		
3	Y390		

Part 2 - Risk Factor Sensitivities

A separate Risk Factor Sensitivities Part (i.e., Part 2.2, etc.) must be submitted for each risk factor.

VVQM	Text		
1	T088		
VVQM	Amount		
2	Y393		
3	Y395		

Part 3 - Value-at-Risk (VaR) and Stressed VaR

1	Y396		
2	Y397		

Source-of-Revenue Measurements

Part 4. Comprehensive Profit and Loss Attribution

Part 4.A - Comprehensive Profit and Loss Attribution Measurements

1	Y398		
2	Y399		
3	Y400		
4	Y401		
5	Y402		
6	Y403		

Item	Metric Description			
7	Profit and Loss Due to Carry	Y404		
8	Profit and Loss Due to Reserve or Valuation Adjustment Changes	Y405		
9	Profit and Loss Due to Trade Changes.....	Y406		
10	Other.....	Y407		

Part 4.B - Comprehensive Profit and Loss Attribution Measurements by Risk Factor

A separate Comprehensive Profit and Loss Attribution Measurements by Risk Factor Part (i.e., Part 4.B.2, etc.) must be submitted for each risk factor attribution.

	VVQM	Text
11 Risk Factor Attribution ID	T090	
	VVQM	Amount
12 Profit and Loss Due to Risk Factor Move.....	Y414	

Positions, Transaction Volumes, and Securities Inventory Aging Measurements

Part 5 – Positions

	VVQM	Amount
1 Market Value of All Long Securities Positions	W901	
2 Market Value of All Short Securities Positions	W902	
3 Market Value of All Derivatives Receivables	Y904	
4 Market Value of All Derivatives Payables.....	Y905	
5 Notional Value of All Derivatives Receivables.....	Y902	
6 Notional Value of All Derivatives Payables.....	Y903	

Part 6 - Transaction Volumes

1 Gross market value of all securities transactions conducted with customers ¹	W905	
	VVQM	Number
2 Number of all securities transactions conducted with customers.....	W906	
	VVQM	Amount
3 Gross notional value of all derivatives transactions conducted with customers.....	W903	
	VVQM	Number
4 Number of all derivatives transactions conducted with customers	W904	
	VVQM	Amount
5 Gross market value of all securities transactions conducted with non-customers ²	W909	
	VVQM	Number
6 Number of all securities transactions conducted with non-customers	W910	
	VVQM	Amount
7 Gross notional value of all derivatives transactions conducted with non-customers...	W907	
	VVQM	Number

¹ For purposes of the Transaction Volumes quantitative measurement, transactions conducted with customers exclude internal transactions (i.e., inter-affiliate and intra-company transactions).

² For purposes of the Transaction Volumes quantitative measurement, transactions conducted with non-customers exclude internal transactions (i.e., inter-affiliate and intra-company transactions).

Item	Metric Description			
8	Number of all derivatives transactions conducted with non-customers	W908		
		VVQM	Amount	
9	Gross market value of all securities transactions where the transaction is booked in the same banking entity	Y906		
		VVQM	Number	
10	Number of all securities transactions where the transaction is booked in the same banking entity	Y907		
		VVQM	Amount	
11	Gross notional value of all derivatives transactions where the transaction is booked in the same banking entity	Y908		
		VVQM	Number	
12	Number of all derivatives transactions where the transaction is booked in the same banking entity	Y909		
		VVQM	Amount	
13	Gross market value of all securities transactions where the transaction is booked in an affiliated banking entity	Y910		
		VVQM	Number	
14	Number of all securities transactions where the transaction is booked in an affiliated banking entity	Y911		
		VVQM	Amount	
15	Gross notional value of all derivatives transactions where the transaction is booked in an affiliated banking entity	Y912		
		VVQM	Number	
16	Number of all derivatives transactions where the transaction is booked in an affiliated banking entity	Y913		

Part 7 - Securities Inventory Aging

Part 7.A - Security Asset-Age Profile

		VVQM	Amount	
1	Market Value of Security Assets Held 0 through 30 Calendar Days	Y426		
2	Market Value of Security Assets Held 31 through 60 Calendar Days	Y427		
3	Market Value of Security Assets Held 61 through 90 Calendar Days	Y428		
4	Market Value of Security Assets Held 91 through 180 Calendar Days	Y429		
5	Market Value of Security Assets Held 181 through 360 Calendar Days	Y430		
6	Market Value of Security Assets Held more than 360 Calendar Days	Y431		

Part 7.B - Security Liability-Age Profile

7	Market Value of Security Liabilities Held 0 through 30 Calendar Days	Y433		
8	Market Value of Security Liabilities Held 31 through 60 Calendar Days	Y434		
9	Market Value of Security Liabilities Held 61 through 90 Calendar Days	Y435		
10	Market Value of Security Liabilities Held 91 through 180 Calendar Days	Y436		
11	Market Value of Security Liabilities Held 181 through 360 Calendar Days	Y437		
12	Market Value of Security Liabilities Held more than 360 Calendar Days	Y438		